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1 SlideCont: An auto97 driver for bifurcation analysis of filippov systems

Fabio Dercole, Yuri A. Kuznetsov

March 2005 **ACM Transactions on Mathematical Software (TOMS)**, Volume 31 Issue 1

Full text available: pdf(496.62 KB) Additional Information: full citation, abstract, references, index terms

SLIDECONT, an AUTO97 driver for sliding bifurcation analysis of discontinuous piecewise-smooth autonomous systems, known as Filippov systems, is described in detail. Sliding bifurcations are those in which some sliding on the discontinuity boundary is critically involved. The software allows for detection and continuation of codimension-1 sliding bifurcations as well as detection of some codimension-2 singularities, with special attention to planar systems (*n* = 2). Some bifurcation ...

Keywords: AUTO97, Filippov systems, numerical continuation, piecewise-smooth differential equations, sliding bifurcations

2 Boundary-valued shape-preserving interpolating splines

P. Costantini

June 1997 **ACM Transactions on Mathematical Software (TOMS)**, Volume 23 Issue 2

Full text available: pdf(210.47 KB) Additional Information: full citation, abstract, references, citings, index terms, review

This article describes a general-purpose method for computing interpolating polynomial splines with arbitrary constraints on their shape and satisfying separable or nonseparable boundary conditions. Examples of applications of the related Fortran code are periodic shape-preserving spline intepolation and the construction of visually pleasing closed curves.

Keywords: Bernstein-Be´zier polynomials, dynamic programming, spline interpolation

3 Algorithm 770: BVSPIS—a package for computing boundary-valued shape-preserving interpolating splines

P. Costantini

June 1997 **ACM Transactions on Mathematical Software (TOMS)**, Volume 23 Issue 2

Full text available: pdf(49.40 KB) Additional Information: full citation, abstract, references, citings, index terms, review

This article describes a software package for computing interpolating polynomial splines with arbitrary constraints on their shape and satisfying separable or nonseparable boundary conditions.

Keywords: Bernstein-Be´zier polynomials, dynamic programming, spline interpolation

4 Algorithm 733; TOMP—Fortran modules for optimal control calculations

Dieter Kraft

September 1994 **ACM Transactions on Mathematical Software (TOMS)**, Volume 20 Issue 3

Full text available: pdf(916.38 KB) Additional Information: full citation, abstract, references, index terms

A great number of analysis and synthesis problems of modern processes can be written as state and control constrained optimal control problems governed by ordinary differential equations with multipoint boundary values. As the software tools for following this attractive approach are still missing or can be used only by experts, the structure and usage of an easy-to-use software package is described which efficiently solves the given problem. Among its features are user-orientation, applica ...

Keywords: boundary value problems, manipulators, optimal control, robotics, shooting method

5 Keyframe control of smoke simulations

Adrien Treuille, Antoine McNamara, Zoran Popović, Jos Stam

July 2003 **ACM Transactions on Graphics (TOG)**, Volume 22 Issue 3

Full text available: pdf(1.01 MB) Additional Information: full citation, abstract, references, citings, index terms

We describe a method for controlling smoke simulations through user-specified keyframes. To achieve the desired behavior, a continuous quasi-Newton optimization solves for appropriate "wind" forces to be applied to the underlying velocity field throughout the simulation. The cornerstone of our approach is a method to efficiently compute exact derivatives through the steps of a fluid simulation. We formulate an objective function corresponding to how well a simulation matches the user's keyframes ...

Keywords: fluid simulation, inverse control, optimization

6 A parametric surface blending method for complex engineering objects

T. Lee, S. Bedi, R. N. Dubey

June 1993 **Proceedings on the second ACM symposium on Solid modeling and applications**

Full text available: pdf(797.58 KB) Additional Information: full citation, references, index terms

7 Algorithm 690; Chebyshev polynomial software for elliptic-parabolic systems of PDEs

M. Berzins, P. M. Dew

June 1991 **ACM Transactions on Mathematical Software (TOMS)**, Volume 17 Issue 2

Full text available: pdf(1.70 MB) Additional Information: full citation, abstract, references, citings, index terms

PDECHEB is a FORTRAN 77 software package that semidiscretizes a wide range of time-dependent partial differential equations in one space variable. The software implements a family of spacial discretization formulas, based on piecewise Chebyshev polynomial expansions with C0 continuity. The package has been designed to be used in conjunction

with a general integrator for initial value problems to provide a powerful software tool for the solution of parabolic-elliptic PDE ...

Keywords: elliptic parabolic equations, method of lines, spatial discretization methods

8 Interactive manipulation of rigid body simulations

Jovan Popović, Steven M. Seitz, Michael Erdmann, Zoran Popović, Andrew Witkin

July 2000 **Proceedings of the 27th annual conference on Computer graphics and interactive techniques**

Full text available: pdf(886.24 KB) Additional Information: full citation, abstract, references, citings, index terms

Physical simulation of dynamic objects has become commonplace in computer graphics because it produces highly realistic animations. In this paradigm the animator provides few physical parameters such as the objects' initial positions and velocities, and the simulator automatically generates realistic motions. The resulting motion, however, is difficult to control because even a small adjustment of the input parameters can drastically affect the subsequent motion. Furthermore, the animator o ...

Keywords: animation with constraints, physically based animation

9 Characteristic spectra of the curvature functional: a numerical study in bifurcation

John A. Edwards

December 1999 **ACM Transactions on Mathematical Software (TOMS)**, Volume 25 Issue 4

Full text available: pdf(165.36 KB) Additional Information: full citation, abstract, references, index terms

A method is described for the eignevalues of piecewise smooth C2 extremum-energy curves. Typical interpolants are investigated within the framework of their eigensystems, and conclusions are presented concerning their natural modes of vibration, stability state, and limits of existence.In the present discussion the word "spline" means exclusively an interpolating elastica.

Keywords: Morse theory, acoustics, buckling, catastrophes, degenerate critical points, deterministic chaos, dynamical systems, eigenanalysis, elastica, elasticity, energy extrema, generalized coordinates, modal analysis, structural stability, variational methods, vibrations

10 MATCONT: A MATLAB package for numerical bifurcation analysis of ODEs

A. Dhooge, W. Govaerts, Yu. A. Kuznetsov

June 2003 **ACM Transactions on Mathematical Software (TOMS)**, Volume 29 Issue 2

Full text available: pdf(1.55 MB) Additional Information: full citation, abstract, references, index terms

MATCONT is a graphical MATLAB software package for the interactive numerical study of dynamical systems. It allows one to compute curves of equilibria, limit points, Hopf points, limit cycles, period doubling bifurcation points of limit cycles, and fold bifurcation points of limit cycles. All curves are computed by the same function that implements a prediction-correction continuation algorithm based on the Moore-Penrose matrix pseudo-inverse. The continuation of bifurcation points of equilibria ...

Keywords: Dynamical system, bifurcation, numerical continuation

11 Motion sketching for control of rigid-body simulations

Jovan Popović, Steven M. Seitz, Michael Erdmann
October 2003 **ACM Transactions on Graphics (TOG)**, Volume 22 Issue 4

Full text available: pdf(156.23 KB) Additional Information: full citation, abstract, references, citings, index terms, review

Motion sketching is an approach for creating realistic rigid-body motion. In this approach, an animator sketches how objects should move and the system computes a physically plausible motion that best fits the sketch. The sketch is specified with a mouse-based interface or with hand-gestures, which move instrumented objects in the real world to act out the desired behaviors. The sketches may be imprecise, may be physically infeasible, or may have incorrect timing. A multiple-shooting optimizatio ...

Keywords: Physically based animation, animation with constraints, user interface design

12 Algorithm 776: SRRIT: a Fortran subroutine to calculate the dominant invariant subspace of a nonsymmetric matrix
Z. Bai, G. W. Stewart
December 1997 **ACM Transactions on Mathematical Software (TOMS)**, Volume 23 Issue 4

Full text available: pdf(157.18 KB) Additional Information: full citation, abstract, references, index terms, review

SRRT is a Fortran program to calculate an approximate orthonomral basis fr a dominant invariant subspace of a real matrix A by the method of simultaneous iteration. Specifically, given an integer m, SRRIT computes a matrix Q with m orthonormal columns and real quasi-triangular matrix T or order m such that the equation AQ = QT is satisfied up to a tolerance specified by the ...

Keywords: invariant subspace, nonsymmetric eigenvalue problem, project method

13 Model-based testing in practice
S. R. Dalal, A. Jain, N. Karunanithi, J. M. Leaton, C. M. Lott, G. C. Patton, B. M. Horowitz
May 1999 **Proceedings of the 21st international conference on Software engineering**

Full text available: pdf(1.24 MB) Additional Information: full citation, references, citings, index terms

Keywords: AETG software system, automatic test generation, model-based testing

14 On A System For Adaptive, Parallel Finite Element Computations
Ivo Babuska, Werner C. Rheinboldt
December 1978 **Proceedings of the 1978 annual conference**

Full text available: pdf(676.21 KB) Additional Information: full citation, abstract, references, index terms

The principal aspects are outlined of a prototype, adaptive finite element system for the solution of a class of linear, elliptic problems defined by a weak mathematical formulation. The system uses results about computable a-posteriori estimates and asymptotically optimal meshes developed earlier by the authors to control the adaptive mesh refinement and to provide an optimal solution within a prescribed cost range. Moreover, the system takes advantage of natural parallelism and modularity ...

Keywords: Adaptive error estimation, Data structures for mesh refinement, Finite element software, Linear elliptic boundary value problems, Parallel process structure

15 Linear constraints for deformable non-uniform B-spline surfaces
George Celniker, Will Welch
June 1992 **Proceedings of the 1992 symposium on Interactive 3D graphics**
Full text available: pdf(640.23 KB) Additional Information: full citation, references, citings, index terms

16 On handoff performance for an integrated voice/data cellular system
Bin Li, Lizhong Li, Bo Li, Xi-Ren Cao
July 2003 **Wireless Networks**, Volume 9 Issue 4
Full text available: pdf(850.76 KB) Additional Information: full citation, abstract, references, index terms

One of the key challenges in the design of bandwidth allocation policies for a multi-services mobile cellular network is to guarantee the potentially different Quality of Service (QoS) requirement from diverse applications, while at the same to ensure that the scarce bandwidth be utilized efficiently. *Complete Sharing* (CS) and *Dynamic Partition* (DP) schemes have been shown as viable techniques for managing the bandwidth. However, there has been no study that compares their respecti ...

Keywords: bandwidth allocation, guarded channel policy, handoff, mobile cellular networks

17 An automatic continuation strategy for the solution of singularly perturbed nonlinear boundary value problems
J. R. Cash, G. Moore, R. W. Wright
June 2001 **ACM Transactions on Mathematical Software (TOMS)**, Volume 27 Issue 2
Full text available: pdf(149.50 KB) Additional Information: full citation, abstract, references, citings, index terms, review

In a recent paper, the present authors derived an automatic continuation algorithm for the solution of linear singular perturbation problems. The algorithm was incorporated into two general-purpose codes for solving boundary value problems, and it was shown to deal effectively with a large test set of linear problems. The present paper describes how the conintuation algorithm for linear problems can be extended to deal with the nonlinear case. The results of exstensive numerical testing on ...

Keywords: automatic continuation, mesh selection, nonlinear boundary value problems, singular perturbation problem

18 Collocation Software for Boundary-Value ODEs
U. Ascher, J. Christiansen, R. D. Russell
June 1981 **ACM Transactions on Mathematical Software (TOMS)**, Volume 7 Issue 2
Full text available: pdf(711.98 KB) Additional Information: full citation, references, citings, index terms

19 A system for the solution of initial and two-point boundary value problems
Arthur C. Norman
August 1972 **Proceedings of the ACM annual conference - Volume 2**
Full text available: pdf(522.52 KB) Additional Information: full citation, abstract, references, citings, index terms

A programming system is described which accepts as input a formal description of a problem in ordinary differential equations and produces as output a program for solving

that problem. It is capable of accepting arbitrary order, non-linear coupled sets of equations with initial conditions or the most general boundary conditions. Internal to the system is a package for performing symbolic algebra, and use is made of this in generating a program to do numerical work appropriate to the particu ...

Keywords: Algebraic manipulation, Differentiation, Ordinary differential equations, Symbolic algebra, Two point boundary value problems

20 Solving Boundary-Value Problems by Imbedding



E. Wasserstrom

October 1971 **Journal of the ACM (JACM)**, Volume 18 Issue 4

Full text available: pdf(397.28 KB) Additional Information: full citation, references, index terms

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21 Simulation and computation: A multigrid solver for boundary value problems using programmable graphics hardware

Nolan Goodnight, Cliff Woolley, Gregory Lewin, David Luebke, Greg Humphreys

July 2003 **Proceedings of the ACM SIGGRAPH/EUROGRAPHICS conference on Graphics hardware**

Full text available: pdf(2.80 MB) Additional Information: full citation, abstract, references, citings, index terms

We present a case study in the application of graphics hardware to general-purpose numeric computing. Specifically, we describe a system, built on programmable graphics hardware, able to solve a variety of partial differential equations with complex boundary conditions. Many areas of graphics, simulation, and computational science require efficient techniques for solving such equations. Our system implements the **multigrid method**, a fast and popular approach to solving large boundary value ...

22 Approximate solution of initial-boundary wave equation problems by boundary-value techniques

Donald Greenspan

November 1968 **Communications of the ACM**, Volume 11 Issue 11

Full text available: pdf(361.03 KB) Additional Information: full citation, abstract, references

A new boundary-value technique is proposed for the treatment of initial-boundary-value problems for linear and mildly non-linear wave equations. Several illustrative examples are offered to demonstrate the ease with which the method can be applied.

Keywords: boundary-value technique, initial-boundary-value problem, wave equation

23 Numerical Solution of the Neumann and Mixed Boundary Value Problems by Boundary Contraction

Tse-Sun Chow, Harold Willis Milnes

July 1961 **Journal of the ACM (JACM)**, Volume 8 Issue 3

Full text available: pdf(710.18 KB) Additional Information: full citation, references, index terms

24 Boundary Value Techniques for the Numerical Solution of Certain Initial Value

Problems in Ordinary Differential Equations
Riaz A. Usmani
April 1966 **Journal of the ACM (JACM)**, Volume 13 Issue 2

Full text available: pdf(435.91 KB) Additional Information: full citation, abstract, references, index terms

Linear initial value problems, particularly involving first order differential equations, can be transformed into systems of higher order and treated as boundary value problems. The type of difference equations used to replace the associated second order boundary value problem are yn - 2yn+1 + yn+2 = h2 &sum ...

25 Monte Carlo Solutions of Boundary Value Problems Involving the Difference Analogue of $6^2u6x^2 + 6^2u6y^2 + Ky6u6\ y=0$
Louis W. Ehrlich
April 1959 **Journal of the ACM (JACM)**, Volume 6 Issue 2

Full text available: pdf(567.96 KB) Additional Information: full citation, references, index terms

26 Cubic spline solutions to fourth-order boundary value problems
W. D. Hoskins
June 1973 **Communications of the ACM**, Volume 16 Issue 6

Full text available: pdf(337.38 KB) Additional Information: full citation, abstract, references

The cubic spline approximation to the fourth-order differential equation yi&ugr; + p(x)y″ + q(x)y′ + r(x)y = t(x) is shown to reduce to the solution of a five-term recurrence relationship. For some special cases the approximation is shown to be simply relate ...

Keywords: boundary value problem, cubic spline, differential equations

27 Topological Problems Arising When Solving Boundary Value Problems for Elliptic Partial Differential Equations by the Method of Finite Differences
Colin W. Cryer
January 1971 **Journal of the ACM (JACM)**, Volume 18 Issue 1

Full text available: pdf(589.76 KB) Additional Information: full citation, references, index terms

28 A variation of the Goodman-Lance method for the solution of two-point boundary value problems
G. W. Kimble
September 1970 **Communications of the ACM**, Volume 13 Issue 9

Full text available: pdf(258.22 KB) Additional Information: full citation, references

Keywords: Goodman-Lance, Newton's method, boundary-value problems, interpolative solution, nonlinear equations, optimal control, optimization, ordinary differential equations, orthogonal matrices, secant method

29 On the numerical solution of boundary value problems for linear ordinary differential equations
James T. Day, George W. Collins
January 1964 **Communications of the ACM**, Volume 7 Issue 1

Full text available: pdf(160.97 KB) Additional Information: full citation, abstract, references, citings, index terms

A numerical method is presented for the solution of boundary value problems involving linear ordinary differential equations. The method described is noniterative and makes use of any one-step numerical integration scheme to reduce the problem from one of boundary values to one of initial values. Comments are made concerning some numerical results of applying the method to a specific problem. In addition an extension of the algorithm described to more general problems is discussed.

30 Finite Difference Scheme for a Third Boundary Value Problem

A. Zafarullah

October 1969 **Journal of the ACM (JACM)**, Volume 16 Issue 4

Full text available: pdf(354.30 KB) Additional Information: full citation, abstract, references, index terms

A finite difference scheme for a linear, second-order third boundary value problem in ordinary differential equations is described. The discretization error is found to be O(h4).

31 A fourth order spline method for singular two-point boundary value problems (abstract only)

M. M. Chawla, R. Subramanian, H. L. Sathi

February 1987 **Proceedings of the 15th annual conference on Computer Science**

Full text available: pdf(54.76 KB) Additional Information: full citation, abstract, index terms

We describe a new spline method for the (weakly) singular two-point boundary value problem: (x&agr;y)′ = f(x,y), 0 < x < 1, &agr;&egr;(0,1) (1) y(0) = A, y(1) = B. We construct our spline approximation s(x) for the solution y(x) of the two-point boundary value problem (1) such that while (x&agr;s′)′ &egr; C[0,1], with the uniform mesh xi = ih, i = 0(1)N, in each sub-interval [xi

32 "Modeling Primitives": an object oriented formulation of boundary value problems in a solid geometric modeling context

Taylor C. Wilson, Jeffrey A. Talbert, Jordan J. Cox

June 1993 **Proceedings on the second ACM symposium on Solid modeling and applications**

Full text available: pdf(769.97 KB) Additional Information: full citation, references, citings, index terms

33 Interactive graphical spline approximation to boundary value problems

J. B. Rosen, Paul S. LaFata

January 1971 **Proceedings of the 1971 26th annual conference**

Full text available: pdf(710.67 KB) Additional Information: full citation, abstract, references, citings, index terms

Earlier work on interactive graphical approximation of data using linear programming has now been extended to ordinary differential equation multipoint boundary value problems. The approximation is obtained using a suitable spline basis where the degree and uniform knot size is specified by the user. The coefficients of the spline basis are determined so as to minimize the maximum error in the differential equation over a specified discrete grid.

Keywords: Approximation, Boundary value problems, Data fitting, Functional approximation, Interactive graphical display, Linear programming, Ordinary differential equations, Spline functions

34 Multiple shooting method for two-point boundary value problems
David D. Morrison, James D. Riley, John F. Zancanaro
December 1962 **Communications of the ACM**, Volume 5 Issue 12

Full text available: pdf(330.34 KB) Additional Information: full citation, abstract, references, citings

The common techniques for solving two-point boundary value problems can be classified as either "shooting" or "finite difference" methods. Central to a shooting method is the ability to integrate the differential equations as an initial value problem with guesses for the unknown initial values. This ability is not required with a finite difference method, for the unknowns are considered to be the values of the true solution at a number of interior mesh points. Each method has its advanta ...

35 On the numerical solution of an N-point boundary value problem for linear ordinary differential equations
James T. Day
April 1965 **Communications of the ACM**, Volume 8 Issue 4

Full text available: pdf(279.24 KB) Additional Information: full citation, abstract, references, index terms

A method for the numerical solution of the n-point boundary value problem for homogeneous linear ordinary differential equations is developed. The method requires two Runge-Kutta integrations over the interval under consideration and the solution of a linear system of equations with n-1 unknowns.

36 Remark on "Algorithm 569: COLSYS: Collocation Software for Boundary-Value ODEs [D2]"
J.-Fr. Hake
September 1986 **ACM Transactions on Mathematical Software (TOMS)**, Volume 12 Issue 3

Full text available: pdf(110.89 KB) Additional Information: full citation, references, index terms

37 Algorithm 569: COLSYS: Collocation Software for Boundary-Value ODEs [D2]
U. Ascher, J. Christiansen, R. D. Russell
June 1981 **ACM Transactions on Mathematical Software (TOMS)**, Volume 7 Issue 2

Full text available: pdf(306.45 KB) Additional Information: full citation, references, citings, index terms

38 The solution of boundary value problems by the method of the kernel function
Stefan Bergman
May 1952 **Proceedings of the 1952 ACM national meeting (Pittsburgh)**

Full text available: pdf(380.36 KB) Additional Information: full citation, abstract, references

The recent progress in computational machinery which opens unexpected and far reaching possibilities in applications puts new demands on certain branches of mathematics. In particular, it requires the development of formulas for solving problems which occur in applications. While in the classical mathematical approach the emphasis was put on the proof of the existence of a solution, in this new development we put an equal stress on the derivation of convenient formulas for representation of thes ...

39 Spline function methods for nonlinear boundary-value problems
James L. Blue
June 1969 **Communications of the ACM**, Volume 12 Issue 6

Full text available: pdf(533.60 KB) Additional Information: full citation, abstract, references, index terms

The solution of the nonlinear differential equation Y″ = F(x, Y, Y′) with two-point boundary conditions is approximated by a quintic or cubic spline function y(x). The method is well suited to nonuniform mesh size and dynamic mesh size allocation. For uniform mesh size h, the error in the quintic spline y(x) is O(h
Keywords: boundary value problems, differential equations, finite differences, functional approximation, iterative methods, non-linear equations, spline functions

40 Invariant imbedding and the numerical integration of boundary-value problems for unstable linear systems of ordinary differential equations

R. E. Bellman, H. H. Kagiwada, R. E. Kalaba

February 1967 **Communications of the ACM**, Volume 10 Issue 2

Full text available: pdf(430.51 KB) Additional Information: full citation, references, index terms

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41 Adaptive proportional delay differentiated services: characterization and performance evaluation

Matthew K. H. Leung, John C. S. Lui, David K. Y. Yau

December 2001 **IEEE/ACM Transactions on Networking (TON)**, Volume 9 Issue 6

Full text available: pdf(409.36 KB) Additional Information: full citation, abstract, references, citings, index terms

We examine a proportional-delay model for Internet differentiated services. Under this model, an ISP can control the waiting-time "spacings" between different classes of traffic. Specifically, the ISP tries to ensure that the average waiting time of class *i* traffic relative to that of class *i* - 1 traffic is kept at a constant specified ratio. If the waiting-time ratio of class *i* - 1 to class *i* is greater than one, the ISP can legitimately charge users of class *i*

Keywords: Differentiated services, packet scheduling, proportional delay

42 Facial animation & hair: Vision-based control of 3D facial animation

Jin-xiang Chai, Jing Xiao, Jessica Hodgins

July 2003 **Proceedings of the 2003 ACM SIGGRAPH/Eurographics Symposium on Computer animation**

Full text available: pdf(12.59 MB) Additional Information: full citation, abstract, references, citings, index terms

Controlling and animating the facial expression of a computer-generated 3D character is a difficult problem because the face has many degrees of freedom while most available input devices have few. In this paper, we show that a rich set of lifelike facial actions can be created from a preprocessed motion capture database and that a user can control these actions by acting out the desired motions in front of a video camera. We develop a real-time facial tracking system to extract a small set of a ...

43 Manufacturing applications: Simulation of manufacturing operations: optimum-seeking simulation in the design and control of manufacturing systems: experience with optquest for arena

Paul Rogers

December 2002 **Proceedings of the 34th conference on Winter simulation: exploring new frontiers**

Full text available: pdf(247.67 KB) Additional Information: full citation, abstract, references

This paper presents some of my experience in applying a commercial <i>optimum-seeking

simulation tool to manufacturing system design and control problems. After a brief introduction to both the general approach and to the specific tool being used, namely OptQuest for Arena, the main body of the paper reports on the use of the tool in tackling two manufacturing system design and control problems, one very simple and one significantly more complex. The paper concludes ...

44 A BVP solver based on residual control and the Maltab PSE

Jacek Kierzenka, Lawrence F. Shampine

September 2001 **ACM Transactions on Mathematical Software (TOMS)**, Volume 27 Issue 3

Full text available: pdf(205.48 KB) Additional Information: full citation, abstract, references, citings, index terms, review

Our goal was to make it as easy as possible to solve a large class of boundary value problems (BVPs) for ordinary differential equations in the Matlab problem solving environment (PSE). We present here theoretical and software developments resulting in bvp4c, a capable BVP solver that is exceptionally easy to use.

Keywords: Collocation method, Matlab, residual control

45 A method for adaptive performance improvement of operating systems

David Reiner, Tad Pinkerton

September 1981 **ACM SIGMETRICS Performance Evaluation Review , Proceedings of the 1981 ACM SIGMETRICS conference on Measurement and modeling of computer systems**, Volume 10 Issue 3

Full text available: pdf(884.62 KB) Additional Information: full citation, abstract, references, index terms

This paper presents a method for dynamic modification of operating system control parameters to improve system performance. Improved parameter settings are learned by experimenting on the system. The experiments compare the performance of alternative parameter settings in each region of a partitioned load-performance space associated with the system. The results are used to modify important control parameters periodically, responding to fluctuations in system load and performance. The metho ...

46 Algorithm 810: The SLEIGN2 Sturm-Liouville Code

P. B. Bailey, W. N. Everitt, A. Zettl

June 2001 **ACM Transactions on Mathematical Software (TOMS)**, Volume 27 Issue 2

Full text available: pdf(289.41 KB) Additional Information: full citation, abstract, references, citings, index terms, review

The SLEIGN2 code is based on the ideas and methods of the original SLEIGN code of 1979. The main purpose of the SLEIGN2 code is to compute eigenvalues and eigenfunctions of regular and singular self-adjoint Sturm-Liouville problems, with both separated and coupled boundary conditions, and to approximate the continuous spectrum in the singular case. The code uses some new algorithms, which we describe, and has a driver program that offers a user-friendly interface. In this paper the algorith ...

Keywords: Sturm-Liouville, coupled boundary conditions, eigenvalue computation

47 On the Truncation Error of Discrete Approximations to the Solutions of Dirichlet Problems in a Domain with Corners

Pentti Laasonen

January 1958 **Journal of the ACM (JACM)**, Volume 5 Issue 1

Full text available: pdf(269.27 KB) Additional Information: full citation, abstract, references, index terms

The solution for a Dirichlet problem on a given plane domain and with given boundary values is usually approximated in numerical computation by its discrete analog defined and determined on an approximating set of net points. It can be proved that the approximation thus obtained converges to the exact solution, when the net becomes denser indefinitely, independently of the domain and the boundary values subject to rather weak conditions. Nevertheless, the irregularity of the boundary curve ...

48 Nonlinear extrapolation and two-point boundary value problems
Richard Bellman, Harriet Kagiwada, Robert Kalaba
August 1965 **Communications of the ACM**, Volume 8 Issue 8
Full text available: pdf(191.64 KB) Additional Information: full citation, abstract, references, index terms

It is suggested that the convergence properties of the usual Picard successive approximation scheme may be improved through use of nonlinear extrapolation techniques. A numerical example is provided.

49 Approximation of Solutions of Mixed Boundary Value Problems for Poisson's Equation by Finite Differences
J. H. Bramble, B. E. Hubbard
January 1965 **Journal of the ACM (JACM)**, Volume 12 Issue 1
Full text available: pdf(430.83 KB) Additional Information: full citation, references, index terms

50 Managing real-time services in multimedia networks using dynamic visualization and high-level controls
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Brian Guenter, Todd B. Knoblock, Erik Ruf
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52 A new approach for asynchronous distributed rate control of elastic sessions in integrated packet networks
Santosh Paul Abraham, Anurag Kumar
February 2001 **IEEE/ACM Transactions on Networking (TON)**, Volume 9 Issue 1
Full text available: pdf(322.22 KB) Additional Information: full citation, references, citings, index terms

Keywords: ABR switch algorithms, effective service capacity, explicit rate-based congestion control, stochastic approximation

53 The NAG library ordinary differential equations chapter and short term plans for its extension

I. Gladwell
July 1985 **ACM SIGNUM Newsletter**, Volume 20 Issue 3
Full text available: pdf(526.76 KB) Additional Information: full citation, abstract, references

We outline the contents of the ordinary differential equation (D02) chapter of the NAG library at Mark 11 paying particular attention to the aims and structure of the chapter and to the user interface. We close with a description of the additions to the chapter which are in preparation.

54 A Note on Numerical Solution of Certain Linear Boundary Value Problems
R. W. Cole
July 1958 **Journal of the ACM (JACM)**, Volume 5 Issue 3
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55 A Method of Solving Boundary Value Problems of Mathematical Physics on Punch Card Machines
Stefan Bergman
July 1954 **Journal of the ACM (JACM)**, Volume 1 Issue 3
Full text available: pdf(161.66 KB) Additional Information: full citation, references, index terms

56 FORTRAN Packages for Solving Certain Almost Block Diagonal Linear Systems by Modified Alternate Row and Column Elimination
J. C. Diaz, G. Fairweather, P. Keast
September 1983 **ACM Transactions on Mathematical Software (TOMS)**, Volume 9 Issue 3
Full text available: pdf(872.34 KB) Additional Information: full citation, references, citings, index terms

57 Telecommunications: On improving the performance of simulation-based algorithms for average reward processes with application to network pricing
Enrique Campos-Náñez, Stephen D. Patek
December 2001 **Proceedings of the 33nd conference on Winter simulation**
Full text available: pdf(176.55 KB) Additional Information: full citation, abstract, references, index terms

We address performance issues associated with simulation-based algorithms for optimizing Markov reward processes. Specifically, we are concerned with algorithms that exploit the regenerative structure of the process in estimating the gradient of the objective function with the respect to control parameters. In many applications, states which initially have short expected return-times may eventually become infrequently visited as the control parameters are updated. As a result, unbiased updates t ...

58 Superconvergent interpolants for collocation methods applied to mixed-order BVODEs
Wayne H. Enright, Ramanan Sivasothinathan
September 2000 **ACM Transactions on Mathematical Software (TOMS)**, Volume 26 Issue 3
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Continuous approximations to boundary value problems in ordinary differential equations (BVODEs), constructed using collocation at Gauss points, are more accurate at the mesh points than at off-mesh points. From these approximations, it is possible to construct improved continuous approximations by extending the high accuracy that is available at the

mesh points to off-mesh points. One possibility is the bootstrap approach, which improves the accuracy of the approximate solution at the off- ...

Keywords: Hermite-Birkhoff interpolation, bootstrap, collocation

59 The importance of interoperability in a simulation prototype for spares inventory planning

Isaiah J. Bier, James P. Tjelle

December 1994 **Proceedings of the 26th conference on Winter simulation**

Full text available: pdf(627.08 KB) Additional Information: full citation, references, index terms

60 Numerical analysis: Numerical solution of nonlinear two-point boundary problems by finite difference methods

James F. Holt

June 1964 **Communications of the ACM**, Volume 7 Issue 6

Full text available: pdf(1.09 MB) Additional Information: full citation, abstract, references, citings

Solution of nonlinear two-point boundary-value problems is often an extremely difficult task. Quite apart from questions of reality and uniqueness, there is no established numerical technique for this problem. At present, shooting techniques are the easiest method of attacking these problems. When these fail, the more difficult method of finite differences can often be used to obtain a solution. This paper gives examples and discusses the finite difference method for nonlinear two-point boundary ...

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